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October 26, 2008 Introduction Chapter 1: Introduction to
Probability Theory Chapter 1: Exercises Exercise 8
(Bonferroni's inequality) From the inclusion/exclusion

identity for two sets we have $P(E \cap F) = P(E) + P(F) - P(EF)$.
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edition) In this problem we will generate a
negative binomial random variable with parameters
(r, p) in three different ways. (You do not need to
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